b)

$$V(X_{1} \cdot X_{2}) = \underbrace{V(X_{1}) \cdot E(X_{2})^{2} + E(X_{1})^{2} \cdot V(X_{2}) + V(X_{1}) \cdot V(X_{2})}_{*}:$$

$$* = (\underbrace{E(X_{1}^{2}) - E(X_{1})^{2}}) \cdot \underbrace{E(X_{2})^{2} + E(X_{1})^{2} \cdot (E(X_{2}^{2}) - E(X_{2})^{2}) + (\underbrace{E(X_{1}^{2}) - E(X_{1})^{2}}) \cdot (\underbrace{E(X_{2}^{2}) - E(X_{2})^{2}})}_{(E(X_{2}^{2}) - E(X_{2})^{2})}$$

$$= E(X_{1}^{2}) \cdot E(X_{2})^{2} - 2 \cdot E(X_{1})^{2} \cdot E(X_{2})^{2} + E(X_{1})^{2} \cdot E(X_{2}^{2}) + E(X_{1})^{2} \cdot E(X_{2})^{2}$$

$$= E(X_{1}^{2}) \cdot E(X_{2}^{2}) - E(X_{1} \cdot X_{2})^{2}$$

$$= E(X_{1}^{2}) \cdot E(X_{2}^{2}) - E(X_{1} \cdot X_{2})^{2}$$

$$= E(X_{1}^{2} \cdot X_{2}^{2}) - E(X_{1} \cdot X_{2})^{2}$$

$$= V(X_{1} \cdot X_{2})$$

Nicht nötig

Es sollte noch ersichtlich sein wo wir die Werte her haben (z.B. Alle möglichen Werte zeigen).

Nicht nötig